

Interpolated Bonds
March 06, 2013

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 05-66	PIBD0513C664	6.6250	<1M	3/13/2013	6	0.02					3.0287	3.0068	3.0068
FXTN 10-31	PIBD1013C316	12.7500	<1M	3/27/2013	20	0.05					1.7092	1.6259	1.6259
FXTN 10-32	PIBD1013E320	11.7500	2M	5/15/2013	69	0.19					0.3675	0.2169	0.2169
FXTN 07-44	PIBD0713F446	9.6250	4M	6/29/2013	114	0.31					0.3773	0.2251	0.2251
RTB 05-07	PIID0513G075	9.0000	5M	7/31/2013	146	0.40	0.900000	0.4400	11:46:13 AM	0.4386	0.4082	0.2585	0.2585
FXTN 10-33	PIBD1013J337	11.0000	7M	10/9/2013	216	0.59					0.5192	0.3719	0.3719
FXTN 07-45	PIBD0713K457	7.1250	8M	11/2/2013	240	0.66					0.5722	0.4247	0.4247
FXTN 05-67	PIBD0514A673	6.2500	11M	1/27/2014	326	0.89					0.7621	0.6137	0.6137
FXTN 10-34	PIBD1014C341	12.3750	1.5Y	3/25/2014	383	1.05					0.9290	0.7767	0.7753
FXTN 10-35	PIBD1014G356	12.7500	1.5Y	7/15/2014	495	1.36					1.4061	1.2345	1.2252
RTB 05-08	PIID0514I080	6.2500	2Y	9/24/2014	566	1.55					1.7086	1.5247	1.5104
FXTN 07-46	PIBD0714J466	6.5000	2Y	10/4/2014	576	1.58					1.7512	1.5655	1.5506
SPTB 10-03	SPTB1014J037	12.2500	2Y	10/14/2014	586	1.60	13.500000	2.3500	2:54:30 PM	2.3500	1.7938	1.6064	1.5908
FXTN 10-36 *	PIBD1015B367	12.3750	2Y	2/24/2015	719	1.97					2.3604	2.1500	2.1250
FXTN 05-68	PIBD0515E685	6.3750	2.5Y	5/13/2015	797	2.18					2.4493	2.2284	2.1941
FXTN 07-47	PIBD0715E477	8.3750	2.5Y	5/22/2015	806	2.21					2.4595	2.2375	2.2021
FXTN 04-20	PIBD0415G203	4.8750	2.5Y	7/21/2015	866	2.37					2.5279	2.2978	2.2553
RTB 05-09	PIID0515H097	5.8750	2.5Y	8/19/2015	895	2.45	5.705000	2.7500	11:07:46 AM	2.6052	2.5609	2.3269	2.2809
FXTN 10-37	PIBD1015H370	11.8750	2.5Y	8/25/2015	901	2.47					2.5678	2.3330	2.2863
FXTN 05-69	PIBD0515K697	4.6250	3Y	11/25/2015	993	2.72					2.6726	2.4255	2.3678
FXTN 10-38	PIBD1015L384	10.1250	3Y	12/15/2015	1013	2.77					2.6954	2.4456	2.3855
FXTN 10-39	PIBD1016A393	9.2500	3Y	1/12/2016	1041	2.85					2.7273	2.4737	2.4103
FXTN 07-48	PIBD0716A488	7.0000	3Y	1/27/2016	1056	2.89	9.190000	2.3000	3:12:35 PM	2.4372	2.7444	2.4888	2.4236
RTB 05-10 *	PIID0516C107	6.0000	3Y	3/3/2016	1092	2.99	62.800000	3.0240	3:02:49 PM	2.4582	2.7854	2.5250	2.4555
FXTN 10-40	PIBD1016C407	7.5000	3.5Y	3/30/2016	1119	3.06					2.8236	2.5747	2.5020
FXTN 10-41	PIBD1016D416	7.0000	3.5Y	4/27/2016	1147	3.14					2.8631	2.6263	2.5503
FXTN 10-42	PIBD1016I420	9.1250	3.5Y	9/4/2016	1277	3.50	965.000000	2.8250	4:06:16 PM	2.8063	3.0468	2.8656	2.7742
RTB 07-01	PIID0716I018	7.0000	4Y	9/24/2016	1297	3.55	6.515345	3.0000	11:50:04 AM	3.1058	3.0751	2.9024	2.8087
FXTN 10-43 *	PIBD1016K436	6.2500	4Y	11/16/2016	1350	3.70					3.1500	3.0000	2.9000
FXTN 07-49	PIBD0717C493	7.0000	4.5Y	3/31/2017	1485	4.07	96.000000	2.8400	3:09:28 PM	2.8487	3.1647	2.9694	2.9000
FXTN 20-01	PIBD2017D011	14.3750	4.5Y	4/24/2017	1509	4.13					3.1673	2.9639	2.9000
FXTN 05-70	PIBD0517G705	4.6250	4.5Y	7/5/2017	1581	4.33	15.848000	2.9750	10:21:52 AM	2.9750	3.1751	2.9476	2.9000
RTB 07-02	PIID0717H026	6.6250	4.5Y	8/19/2017	1626	4.45	2.000000	2.8100	3:09:09 PM	2.8100	3.1800	2.9374	2.9000
FXTN 10-44	PIBD1017H447	7.7500	4.5Y	8/23/2017	1630	4.46					3.1804	2.9365	2.9000
FXTN 07-50	PIBD0717J502	5.3750	5Y	10/28/2017	1696	4.64					3.1876	2.9215	2.9000
FXTN 05-71	PIBD0517K719	4.1250	5Y	11/8/2017	1707	4.67	1,471.428000	2.9000	11:52:35 AM	2.9000	3.1888	2.9190	2.9000
FXTN 10-45 *	PIBD1018A451	5.8750	5Y	1/31/2018	1791	4.90	1.111000	2.9500	10:21:57 AM	2.9500	3.1979	2.9000	2.9000
FXTN 07-51	PIBD0718H511	5.0000	5.5Y	8/18/2018	1990	5.45	1,570.000000	2.9000	4:07:43 PM	2.9043	3.2301	2.9187	2.9171
FXTN 10-47	PIBD1018K478	8.8750	6Y	11/20/2018	2084	5.71					3.2453	2.9275	2.9252
FXTN 10-48	PIBD1019B485	7.8750	6Y	2/19/2019	2175	5.95					3.2600	2.9360	2.9330
FXTN 07-53	PIBD0719D531	5.0000	6.5Y	4/26/2019	2241	6.14					3.2706	2.9422	2.9387
FXTN 07-54	PIBD0719G547	4.7500	6.5Y	7/19/2019	2325	6.37	50.000000	3.0000	9:21:27 AM	3.0000	3.2842	2.9501	2.9459
FXTN 07-55	PIBD0719H555	4.7500	6.5Y	8/30/2019	2367	6.48					3.2910	2.9541	2.9495
FXTN 07-56	PIBD0719K560	3.8750	7Y	11/22/2019	2451	6.71	11,890.973000	2.9250	3:59:35 PM	2.9643	3.3046	2.9619	2.9567

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FXTN 10-50 *	PIBD1020B508	7.7500	7Y	2/18/2020	2539	6.95					3.3188	2.9702	2.9643
RTB 10-01	PIID1020H015	7.2500	7.5Y	8/19/2020	2722	7.45	0.310000	3.0000	11:48:04 AM	3.0000	3.3528	3.0168	3.0119
FXTN 10-51	PIBD1020I510	6.1250	8Y	9/16/2020	2750	7.53					3.3580	3.0240	3.0192
FXTN 10-52	PIBD1020L525	5.8750	8Y	12/16/2020	2841	7.78	650.200000	2.9500	4:09:13 PM	2.9977	3.3749	3.0472	3.0429
RTB 10-02	PIID1021C027	7.3750	8Y	3/3/2021	2918	7.99	2.715000	3.2500	3:42:15 PM	3.2093	3.3892	3.0668	3.0629
FXTN 10-53	PIBD1021D531	6.5000	8.5Y	4/28/2021	2974	8.14	400.000000	3.0200	4:02:58 PM	3.0212	3.3997	3.0810	3.0775
RTB 10-03	PIID1021J039	5.7500	9Y	10/20/2021	3149	8.62	317.000000	3.0250	4:02:02 PM	3.1036	3.4322	3.1256	3.1230
FXTN 10-55	PIBD1021K551	5.7500	9Y	11/24/2021	3184	8.72	1,522.000000	2.9875	11:51:23 AM	3.0448	3.4387	3.1346	3.1321
FXTN 10-54	PIBD1022G545	6.3750	9Y	1/19/2022	3240	8.87	552.600000	3.0500	3:53:43 PM	3.1122	3.4491	3.1488	3.1467
FXTN 20-02	PIBD2022C021	15.0000	9.5Y	3/14/2022	3294	9.02					3.4591	3.1626	3.1608
FXTN 10-56	PIBD1022H562	4.8750	9.5Y	8/2/2022	3435	9.40	786.440000	3.1500	8:56:44 AM	3.1500	3.4854	3.1985	3.1974
FXTN 10-57	PIBD1022I570	4.7500	10Y	9/13/2022	3477	9.52					3.4932	3.2092	3.2084
FXTN 20-03	PIBD2022J033	12.7500	10Y	10/17/2022	3511	9.61					3.4995	3.2179	3.2172
FXTN 10-58	PIBD1022L585	4.0000	10Y	12/6/2022	3561	9.75					3.5088	3.2306	3.2302
FXTN 20-04 *	PIBD2023B048	13.0000	10Y	2/20/2023	3637	9.96					3.5229	3.2500	3.2500
FXTN 20-05	PIBD2023E054	11.8750	10.5Y	5/29/2023	3735	10.23	0.500000	3.3500	3:38:41 PM	3.3500	3.5627	3.2894	3.2894
FXTN 20-06	PIBD2023J068	11.3750	11Y	10/23/2023	3882	10.63					3.6224	3.3485	3.3485
FXTN 20-07	PIBD2024F075	12.3750	12Y	6/3/2024	4106	11.24					3.7134	3.4385	3.4385
FXTN 20-08	PIBD2024H086	12.8750	12Y	8/5/2024	4169	11.41					3.7390	3.4638	3.4638
FXTN 20-09	PIBD2024K091	13.7500	12Y	11/11/2024	4267	11.68					3.7788	3.5032	3.5032
FXTN 20-10	PIBD2025D103	12.1250	13Y	4/14/2025	4421	12.10					3.8413	3.5651	3.5651
FXTN 20-11	PIBD2025J116	12.1250	13Y	10/20/2025	4610	12.62					3.9181	3.6411	3.6411
FXTN 25-01	PIBD2525K015	18.2500	13Y	11/29/2025	4650	12.73					3.9343	3.6572	3.6572
FXTN 20-12	PIBD2026A122	10.2500	13Y	1/19/2026	4701	12.87					3.9551	3.6777	3.6777
RTB 15-01	PIID1526J019	6.2500	14Y	10/20/2026	4975	13.62	2,153.300000	3.9000	11:56:35 AM	3.9071	4.0663	3.7878	3.7878
FXTN 20-13	PIBD2026L139	8.0000	14Y	12/7/2026	5023	13.75					4.0858	3.8071	3.8071
RTB 15-02	PIID1527C023	5.3750	14Y	3/1/2027	5107	13.98	416.400000	4.1490	3:39:47 PM	3.9253	4.1200	3.8409	3.8409
FXTN 20-14	PIBD2027I140	8.6250	15Y	9/6/2027	5296	14.50					4.1967	3.9169	3.9169
FXTN 20-15	PIBD2028L151	9.5000	16Y	12/4/2028	5751	15.75					4.3815	4.0997	4.0997
FXTN 20-16	PIBD2030E166	8.7500	18Y	5/27/2030	6290	17.22	1,252.700000	4.4800	12:08:59 PM	4.4800	4.6004	4.3164	4.3164
FXTN 25-02	PIBD2530G029	12.5000	18Y	7/28/2030	6352	17.39					4.6256	4.3413	4.3413
FXTN 25-03	PIBD2531A032	11.2500	18Y	1/26/2031	6534	17.89					4.6996	4.4145	4.4145
FXTN 20-17	PIBD2031G171	8.0000	19Y	7/19/2031	6708	18.37	20,572.700000	4.4850	4:02:17 PM	4.4962	4.7702	4.4844	4.4844
FXTN 25-04	PIBD2531J042	9.3750	19Y	10/5/2031	6786	18.58					4.8019	4.5158	4.5158
FXTN 20-18	PIBD2032B183	5.8750	19Y	2/2/2032	6906	18.91	21.200000	4.6500	11:45:42 AM	4.6512	4.8506	4.5640	4.5640
RTB 20-01	PIID2032C014	5.8750	19Y	3/1/2032	6934	18.98	2,172.849894	4.4950	4:02:58 PM	4.5201	4.8620	4.5753	4.5753
FXTN 20-19	PIBD2032I195	5.7500	20Y	9/27/2032	7144	19.56					4.9473	4.6597	4.6597
FXTN 25-05 *	PIBD2532K057	8.5000	20Y	11/29/2032	7207	19.73	2.000000	4.6700	3:57:34 PM	4.6700	4.9729	4.6850	4.6850
FXTN 25-06	PIBD2534K062	9.2500	25Y	11/5/2034	7913	21.66					4.9184	4.6888	4.6880
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8242	22.57	0.890000	4.8500	10:21:03 AM	4.8500	4.8929	4.6906	4.6894
FXTN 25-08	PIBD2535L086	8.1250	25Y	12/16/2035	8319	22.78	1,709.100000	4.7100	4:05:58 PM	4.7115	4.8870	4.6910	4.6897
FXTN 25-09	PIBD2536I097	7.6250	25Y	9/29/2036	8607	23.56					4.8647	4.6926	4.6909
FXTN 25-10	PIBD2537H103	5.7500	25Y	8/16/2037	8928	24.44	7.347000	4.8850	9:43:20 AM	4.8734	4.8399	4.6943	4.6923
RTB 25-01 *	PIID2537J015	6.1250	25Y	10/24/2037	8997	24.63	11,358.049473	4.7000	4:12:54 PM	4.6896	4.8346	4.6947	4.6926